

FIG. 1

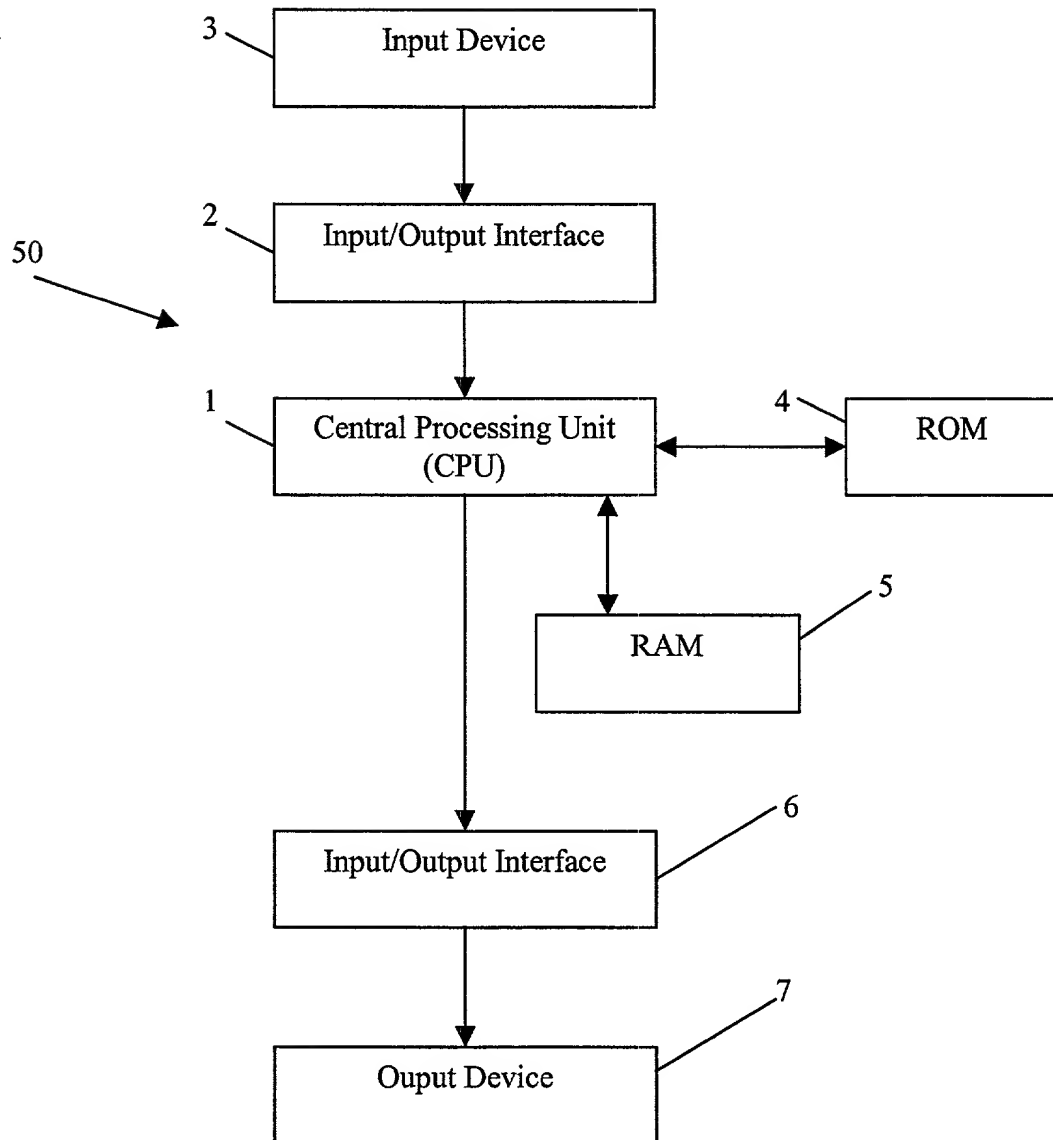


FIG. 2

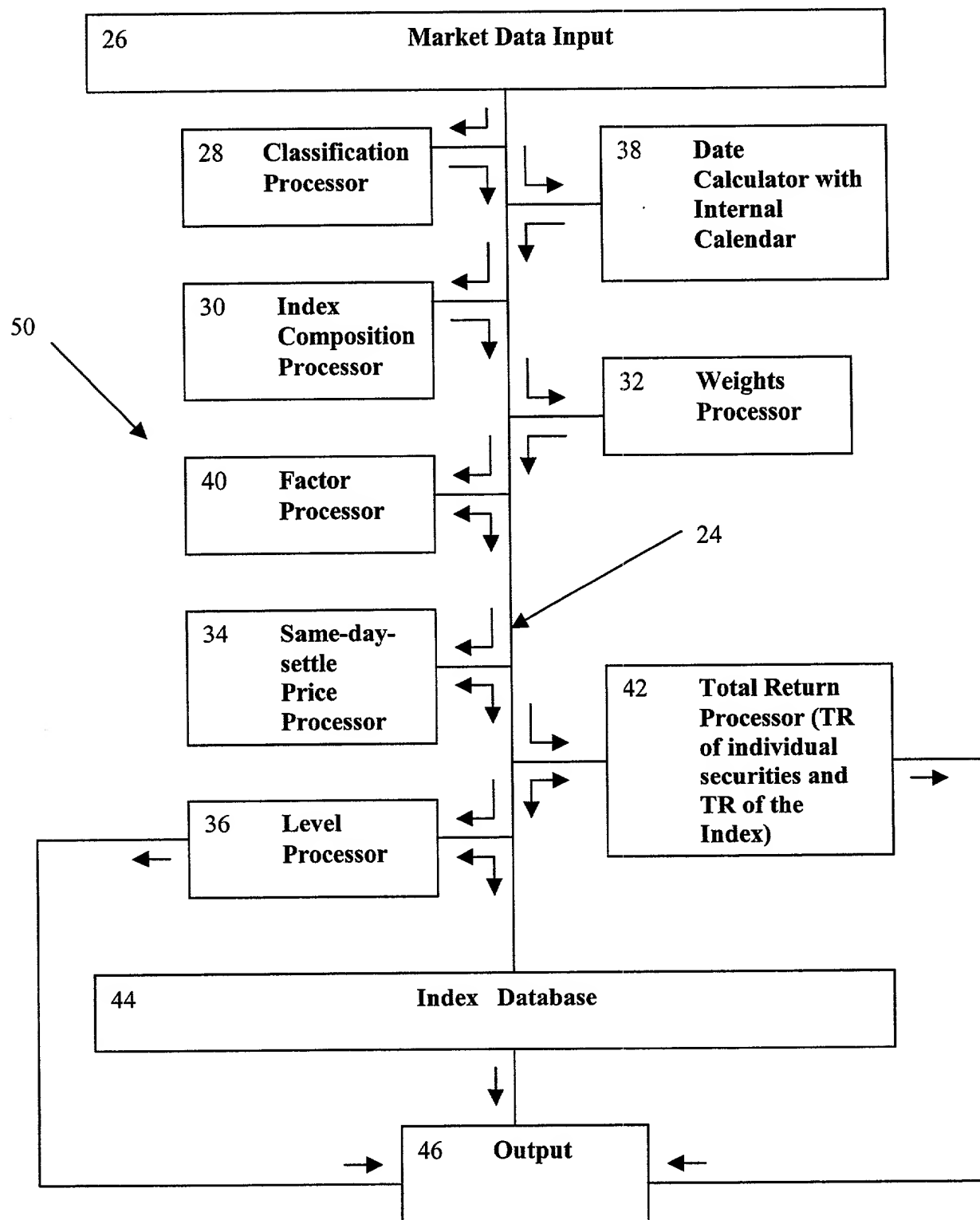


FIG. 3

Class A	Class B	Class C	Class D
FHLMC Gold	FHLMC Gold	GNMA I	FHLMC Gold
FHLMC 75 Day Delay	FHLMC 75 Day Delay	GNMA II	FHLMC 75 Day Delay
FNMA	FNMA		FNMA
	GNMA I		
	GNMA II		
			FHLMC Gold
			FHLMC 75 Day Delay
			FNMA
			GNMA I
			GNMA II
June 2001 Notification Date			
Monday 11	Thursday 14	Monday 18	Tuesday 19
June 2001 Settlement Date			
Wednesday 13	Monday 18	Wednesday 20	Thursday 21
August 2001 Notification Date			
Thursday 9	Tuesday 14	Friday 17	Tuesday 21
August 2001 Settlement Date			
Monday 13	Thursday 16	Tuesday 21	Thursday 23

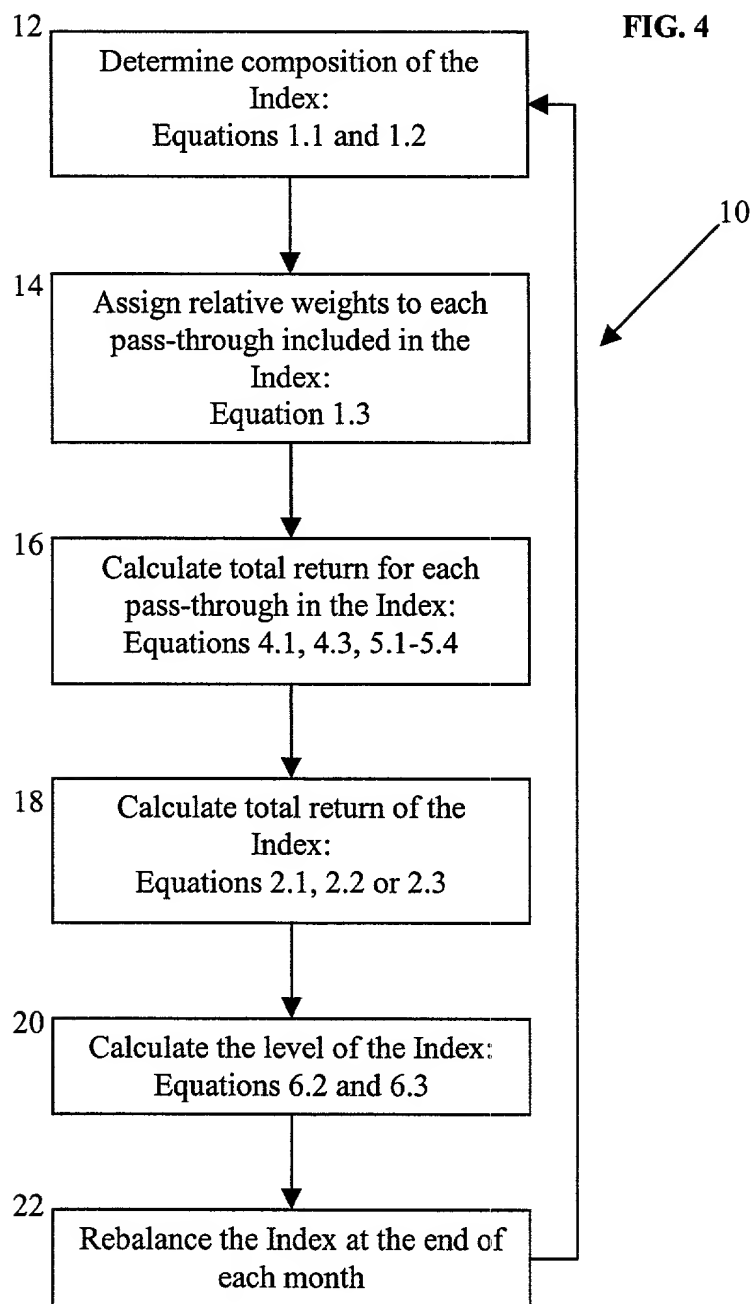


FIG. 5

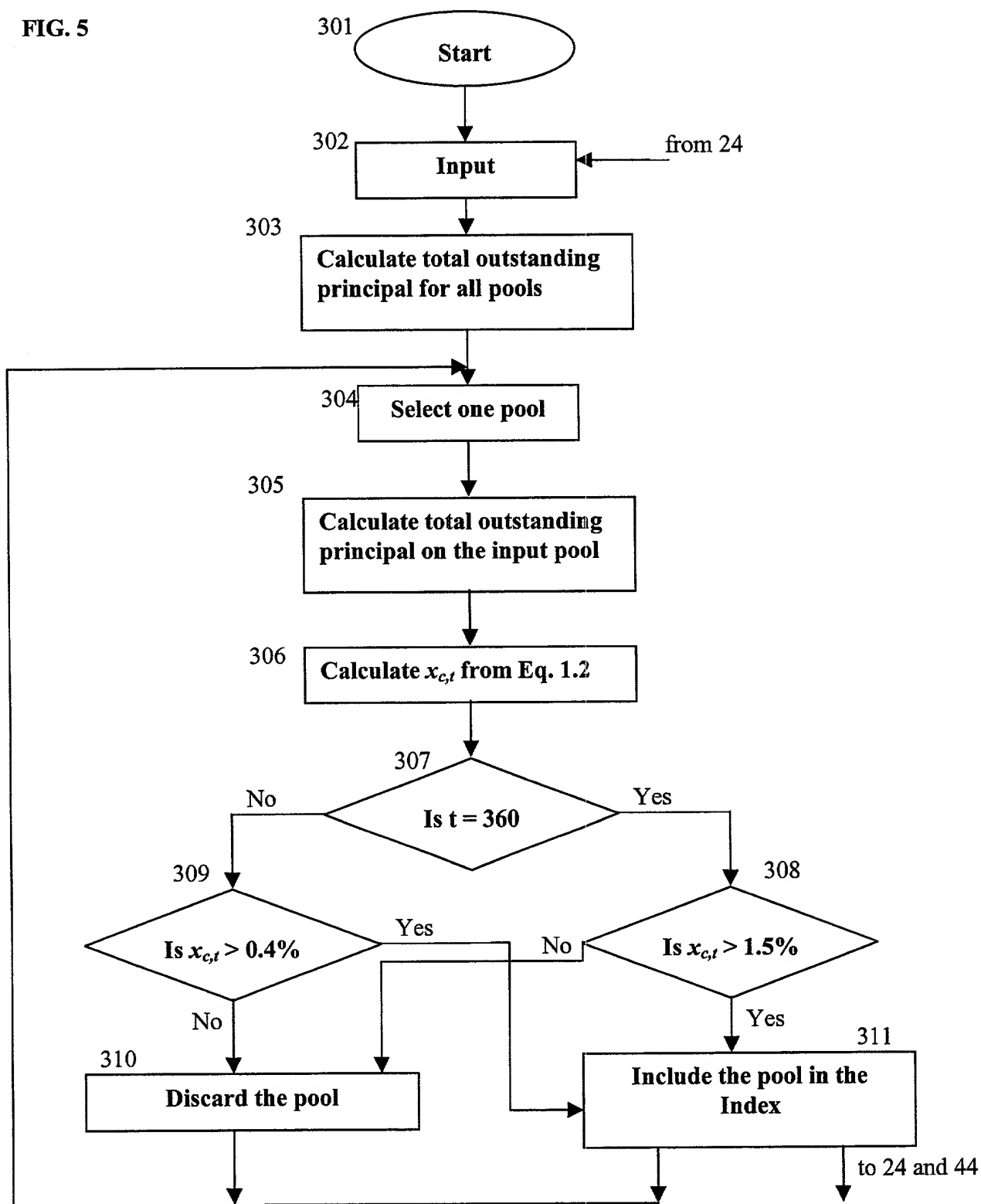
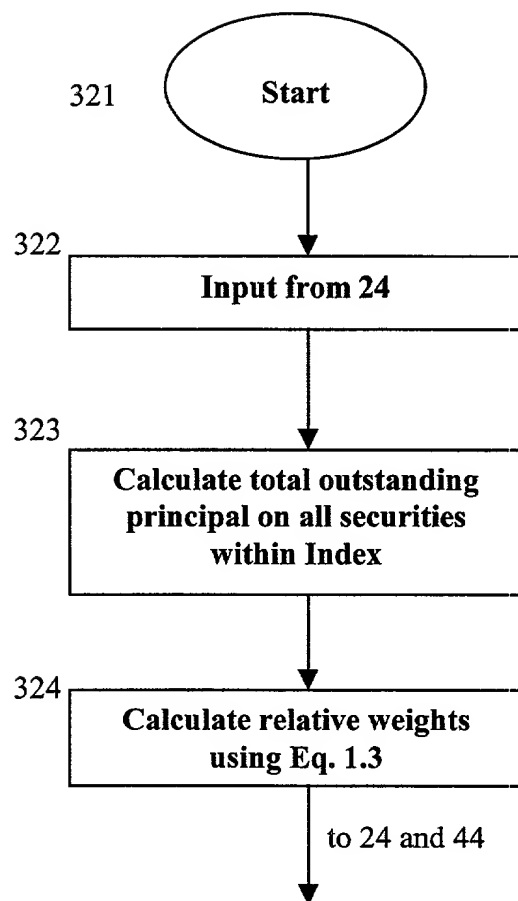


FIG. 6



TOP SECRET

FIG. 7

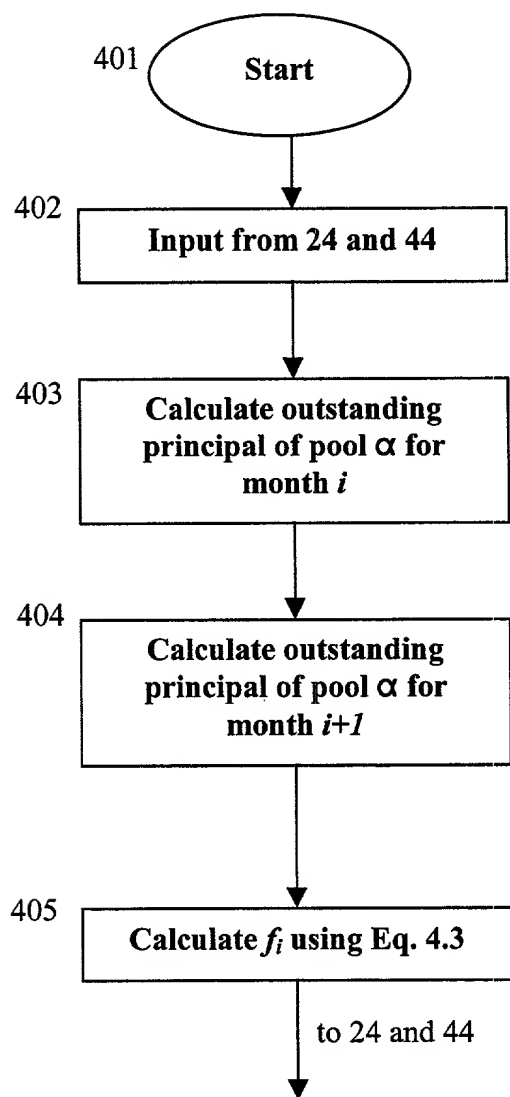
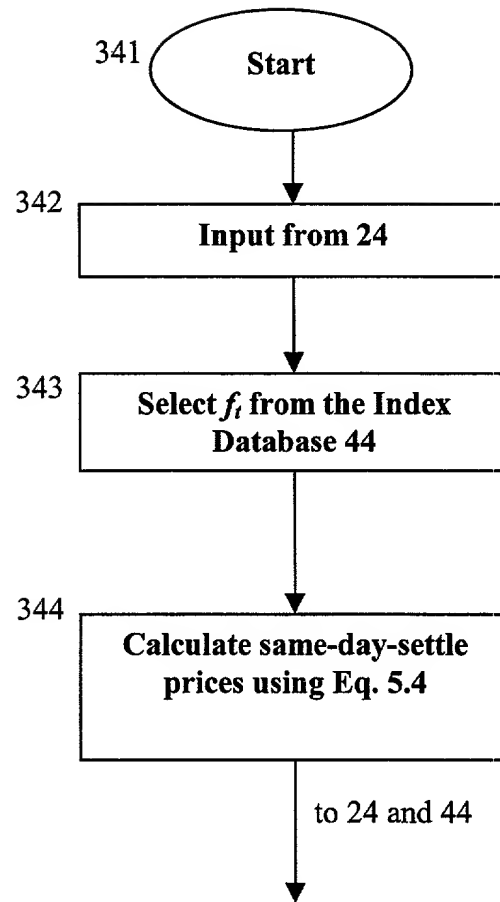


FIG. 8



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FIG. 9

